

# FTSE US Choice Index

Data as at: 28 February 2025

The FTSE US Choice Index measures the performance of US stocks after excluding companies involved in Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Civilian Firearms, Controversial Military Weapons, Conventional Military Weapons). Companies are also excluded based on Controversial Conduct and Diversity practices. This index is designed to help investors align their values with their investment choices by selecting companies based on the impact of their products and conduct on society and the environment.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE US Choice Index	-1.0	6.6	0.6	18.0	41.8	116.0	12.3	16.7	13.9	18.0	18.8
FTSE USA	-1.0	6.5	1.5	18.7	42.1	116.8	12.4	16.7	12.8	17.0	18.0

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE US Choice Index	1.4	10.4	24.3	-3.3	34.1	22.8	27.9	-24.1	31.9	26.1
FTSE USA	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE US Choice Index	1.3	0.7	0.9	0.8	-9.3	-24.7	-29.1	-34.2
FTSE USA	1.4	0.7	0.9	0.8	-8.4	-22.6	-28.7	-34.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Availability

The index is calculated based on price and total return methodologies.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents (by MCap)

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,456,660	8.04
Microsoft Corp	USA	Software and Computer Services	2,948,275	6.86
Nvidia	USA	Technology Hardware and Equipment	2,919,278	6.79
Amazon.Com	USA	Retailers	1,989,716	4.63
Meta Platforms Inc	USA	Software and Computer Services	1,462,040	3.40
Alphabet Class A	USA	Software and Computer Services	999,491	2.32
Broadcom	USA	Technology Hardware and Equipment	905,560	2.11
Alphabet Class C	USA	Software and Computer Services	834,553	1.94
Tesla	USA	Automobiles and Parts	813,130	1.89
JPMorgan Chase & Co	USA	Banks	742,474	1.73
Totals			17,071,178	39.70

ICB Supersector Breakdown

		FTSE US Choice Index			FTSE USA		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	77	17,741,469	41.26	84	18,286,358	35.61
1510	Telecommunications	9	1,112,237	2.59	9	1,112,237	2.17
2010	Health Care	61	4,921,890	11.45	62	5,319,404	10.36
3010	Banks	15	1,639,609	3.81	16	1,900,178	3.70
3020	Financial Services	30	1,819,455	4.23	34	2,862,373	5.57
3030	Insurance	23	1,134,101	2.64	23	1,134,101	2.21
3510	Real Estate	33	1,106,457	2.57	35	1,162,164	2.26
4010	Automobiles and Parts	6	903,918	2.10	7	957,553	1.86
4020	Consumer Products and Services	18	744,954	1.73	19	781,888	1.52
4030	Media	14	861,599	2.00	14	861,599	1.68
4040	Retailers	17	3,524,519	8.20	18	3,951,901	7.70
4050	Travel and Leisure	16	993,374	2.31	20	1,049,417	2.04
4510	Food Beverage and Tobacco	20	936,198	2.18	25	1,315,875	2.56
4520	Personal Care Drug and Grocery Stores	11	873,060	2.03	12	918,171	1.79
5010	Construction and Materials	6	228,516	0.53	7	266,157	0.52
5020	Industrial Goods and Services	54	3,669,404	8.53	87	5,715,988	11.13
5510	Basic Resources	6	188,578	0.44	8	249,113	0.49
5520	Chemicals	7	361,788	0.84	10	445,803	0.87
6010	Energy	2	22,030	0.05	24	1,722,383	3.35
6510	Utilities	4	212,369	0.49	32	1,334,226	2.60
Totals		429	42,995,526	100.00	546	51,346,887	100.00

Index Characteristics

Attributes	FTSE US Choice Index	FTSE USA
Number of constituents	429	546
Net MCap (USDm)	42,995,526	51,346,887
Dividend Yield %	1.13	1.28
Constituent Sizes (Net MCap USDm)		
Average	100,223	94,042
Largest	3,456,660	3,456,660
Smallest	1,072	1,072
Median	32,665	34,020
Weight of Largest Constituent (%)	8.04	6.73
Top 10 Holdings (% Index MCap)	39.70	33.25

INFORMATION

Index Universe

FTSE US Index

Base Date

31 October 2005

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in December

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